Shifting Processes with Cyclically Exchangeable Increments at Random

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Résumé en anglais	We propose a path transformation which applied to a cyclically exchangeable increment process conditions its minimum to belong to a given interval. This path transformation is then applied to processes with start and end at 0. It is seen that, under simple conditions, the weak limit as $\varepsilon \to 0$ of the process conditioned on remaining above $-\varepsilon$ exists and has the law of the Vervaat transformation of the process. We examine the consequences of this path transformation on processes with exchangeable increments, Lévy bridges, and the Brownian bridge.
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[1] http://okina.univ-angers.fr/l.chaumont/publications
[2] http://okina.univ-angers.fr/publications?f[author]=23707
[3] http://okina.univ-angers.fr/publications?f[keyword]=20084
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